

### AMENDMENTS TO THE CLAIMS

1. (currently amended) A method for use in ~~using~~ an electronic trading system ~~comprising a trading interface and a trading server~~, the method comprising the acts of:  
receiving a bid;  
receiving a designation of a linking parameter ~~for~~ linking the bid to an offer, ~~[[;]]~~ and  
generating an offer based at least in part on the ~~received~~ bid and the ~~received~~ designated linking parameter;  
bringing the linked bid and offer wherein: the offer and the bid are brought to market  
substantially simultaneously, the substantial simultaneity being enforced by the trading system.
2. (currently amended) The method of claim 1 wherein the receiving the linking parameter comprises generating the linking parameter based on historical data.
3. (currently amended) The method of claim 1 wherein the receiving the linking parameter comprises generating the linking parameter based on market data that is related to the bid.
4. (currently amended) The method of claim 1 wherein the receiving the linking parameter comprises prompting a user to input the linking parameter.
5. (currently amended) The method of claim 1 wherein the receiving the linking parameter comprises generating a price spread between the bid and the offer.
6. (currently amended) The method of claim 1 wherein the receiving the linking parameter comprises generating a size of the offer based on a size of ~~volume spread between the~~ bid ~~and the offer~~.

7. (currently amended) The method of claim 1 wherein the receiving the linking parameter comprises generating a price spread and a size of the offer based on a size of volume spread-between the bid ~~and the offer~~.

8-9. (cancelled)

10. (currently amended) The method of claim 1 ~~[[8]]~~ wherein the receiving the linking parameter comprises generating the linking parameter based on related market data.

11. (currently amended) The method of claim 1 ~~[[8]]~~ wherein the receiving the linking parameter comprises prompting a user to input the linking parameter.

12-14 (cancelled)

15. (currently amended) A method ~~for~~ using an electronic trading system ~~comprising a trading interface and a trading server~~, the method comprising the acts of:

receiving a bid;

generating an offer linked to the bid, the linked offer having a linking parameter for ~~linking a bid to an offer~~ based on historical data; and

generating an offer based on the received bid and the received linking parameter.

16. (cancelled)

17. (new) A method, comprising the acts of:

generating an electronic record of an order to trade on behalf of a trader on a market implemented in an electronic trading system, and holding the order record in abeyance from the market;

generating an electronic record of a counter-order to trade on behalf of the same trader, the counter-order having a parameter linked to a parameter of the order; and

under control of the electronic trading system, substantially simultaneously bringing to market the order and the counter-order.

18. (new) The method of claim 17, wherein:

the order is a bid to buy, and the counter-order is an offer to sell.

19. (new) The method of claim 17, wherein:

the order is an offer to sell, and the counter-order is a bid to buy.

20. (new) The method of claim 17, wherein:

the linking of the parameters is performed at the explicit request of the trader as the counter-order is entered.

21. (new) The method of claim 20, wherein:

the electronic trading system provides to the trader a screen display interface for entering the order and counter-order.

22. (new) The method of claim 21, wherein:

the screen display interface has the capability of prompting the trader to enter the order and counter-order as linked bid and offer.

23. (new) The method of claim 17, wherein:  
the parameters to be linked are detected at least in part automatically by the electronic trading system.

24. (new) The method of claim 17, wherein:  
the order and counter-order to be linked are detected at least in part automatically by the electronic trading system; and  
the electronic trading system issues a prompt to the trader to link the order and counter-order.

25. (new) The method of claim 17, wherein:  
the counter-order is generated at least in part automatically by the electronic trading system in response to the generating of the order.

26. (new) The method of claim 17, wherein:  
the order and counter-order are for items that are the same as each other, in the sense of being fungible instances of the item.

27. (new) The method of claim 17, wherein:  
the order and counter-order are for items similar to each other.

28. (new) The method of claim 17, wherein:  
the size of the counter-order is linked as a function of the size of the order.

29. (new) The method of claim 17, wherein:  
the price of the counter-order is linked as a function of the price of the order.

30. (new) The method of claim 17, wherein:  
the size of the counter-order is linked as a function of the price of the order.

31. (new) The method of claim 17, wherein:  
the linked parameter of the counter-order is generated based at least in part on historical data.

32. (new) The method of claim 17, wherein:  
the linked parameter of the counter-order is generated based at least in part on data from a related market.

33. (new) The method of claim 17, wherein:  
the electronic trading system further provides market users of the system the ability to act upon both the order and counter-order simultaneously.

34. (new) A method, comprising the acts of:  
generating an electronic record of an order to trade on behalf of a trader on a market implemented in an electronic trading system;  
generating an electronic record of a counter-order to trade on behalf of the same trader, the counter-order having a parameter linked to a parameter of the order, such that the linked parameter of the counter-order will fluctuate over time with market conditions; and  
under control of the electronic trading system, bringing to market the order and the counter-order.

35. (new) The method of claim 34, further comprising the step of:  
under control of the electronic trading system, substantially simultaneously bringing to market the order and the counter-order.

36. (new) The method of claim 34, wherein:  
the electronic trading system provides to the trader a screen display interface for entering the order and counter-order.

37. (new) The method of claim 36, wherein:

the screen display interface has the capability of prompting the trader to enter the order and counter-order as linked bid and offer.

38. (new) The method of claim 34, wherein:

the counter-order is generated at least in part automatically by the electronic trading system in response to the generating of the order.

39. (new) The method of claim 34, wherein:

the size of the counter-order is linked as a function of the size of the order.

40. (new) The method of claim 34, wherein:

the price of the counter-order is linked as a function of the price of the order.

41. (new) The method of claim 34, wherein:

the size of the counter-order is linked as a function of the price of the order.

42. (new) The method of claim 34, wherein:

the linked parameter of the counter-order is generated based at least in part on historical data.

43. (new) The method of claim 34, wherein:

the linked parameter of the counter-order is generated based at least in part on data from a related market.

44. (new) The method of claim 34, wherein:

the electronic trading system further provides market users of the system the ability to act upon both the order and counter-order simultaneously.

45. (new) One or more computer programs embodied in a tangible medium, programmed to cause an electronic trading system to:

generate an electronic record of an order to trade on behalf of a trader on a market implemented on the electronic trading system, and to hold the order record in abeyance from the market;

generate an electronic record of a counter-order to trade on behalf of the same trader, the counter-order having a parameter linked to a parameter of the order; and

under control of the electronic trading system, to substantially simultaneously bringing to market the order and the counter-order.

46. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

linking the parameters at the explicit request of the trader as the counter-order is entered.

47. (new) The computer program(s) of claim 46, being further programmed to cause the electronic trading system to:

provide to the trader a screen display interface for entering the order and counter-order.

48. (new) The computer program(s) of claim 47, being further programmed to cause the electronic trading system to:

provide a screen display interface to prompt the trader to enter the order and counter-order as linked bid and offer.

49. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

detect the order and counter-order to be linked, and to issue a prompt to the trader to link the order and counter-order.

50. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

generated the counter-order at least in part automatically in response to the generating of the order.

51. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

link the size of the counter-order as a function of the size of the order.

52. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

link the price of the counter-order as a function of the price of the order.

53. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

link the price of the counter-order as a function of the size of the order.

54. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

link the linked parameter of the counter-order based at least in part on historical data.

55. (new) The computer program(s) of claim 45, being further programmed to cause the electronic trading system to:

link the linked parameter of the counter-order based at least in part on data from a related market.



56. (new) One or more computer programs embodied in a tangible medium, programmed to cause an electronic trading system to:

generate an electronic record of an order to trade on behalf of a trader on a market implemented in an electronic trading system;

generate an electronic record of a counter-order to trade on behalf of the same trader, the counter-order having a parameter linked to a parameter of the order, such that the linked parameter of the counter-order will fluctuate over time with market conditions; and

under control of the electronic trading system, to bring to market the order and the counter-order.

57. (new) The computer program(s) of claim 56, being further programmed to cause the electronic trading system to:

substantially simultaneously bring to market the order and the counter-order.